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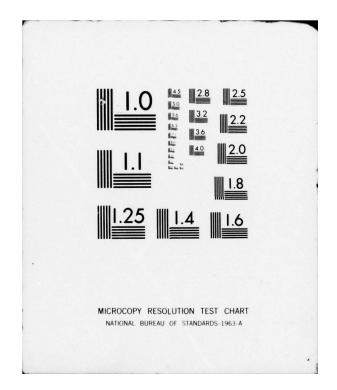
AN INVESTIGATION OF THREE COMPUTER PROGRAMS FOR THE SOLUTION OFF-ETC(U)

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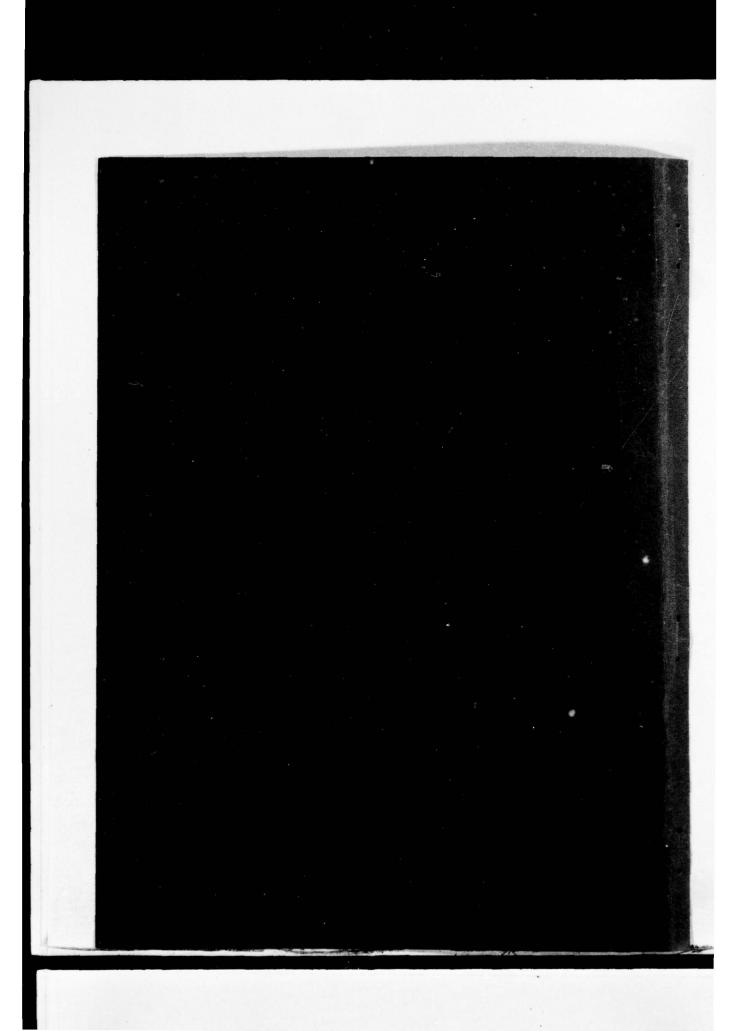
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UNCLASSIFIED SECURITY CLASSIFICATION OF THIS PAGE (When Date Entered) READ INSTR REPORT DOCUMENTATION PAGE BEFORE COMPLETING FORM 2. GOVT ACCESSION NO. 3 RECIPIENT'S CATALOG NUMBER REPORT NUMBER DINSRDC\_78/Ø33 Frograms TYPE OF REPORT & PERIOD COVERED TITLE (and Subtitle) Interim Report. AN INVESTIGATION OF THREE COMPUTER PA Jun 1977 - Feb 1978 FOR THE SOLUTION OF AX = B WHERE A IS SYMMETRIC AND SPARSE. 7. AUTHOR(s) B. CONTRACT OR GRANT NUMBER(4) Donald A./Gignac 9. PERFORMING ORGANIZATION NAME AND ADDRESS LEMENT, PROJECT, TASK David W. Taylor Naval Ship Research SR\_0140301, ZF53532001 and Development Center Work Units 1-1808-010, Bethesda, Maryland 20084 1-1808-009 11. CONTROLLING OFFICE NAME AND ADDRESS 12. REPORT DATE Apr 1978 14. MONITORING AGENCY NAME & ADDRESS(II different from Controlling Office) 15. SECURITY CLASS. (of this report) UNCLASSIFIED 15a. DECLASSIFICATION/DOWNGRADING 16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED. 17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, If different from Report) 18. SUPPLEMENTARY NOTES 19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Matrix Analysis Linear Equations Sparse Matrices Symmetric Matrices Triangular Decomposition O. ABSTRACT (Continue on reverse side if necessary and identify by block number) This report documents an investigation of three recent programs for the solution of AX = B where A is symmetric and sparse: the Yale Sparse Matrix Package; the Munksgaard subroutines; and the Mesztenyi-Rheinboldt subroutines. The first two programs compute in-core solutions; the third uses random access to obtain its solution. The performance of these three programs is (Continued on reverse side)

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compared with that of a previously developed out-of-core equation solver, CSKYDG2. The two in-core equation solvers (especially the first) are faster than CSKYDG2; the third is slower. All three provide the same degree of accuracy as CSKYDG2, but they require large amounts of core storage. It would appear that the two in-core equation solvers are not suited for use on the CDC 6000 series of computers in their present form due to the limited amount of core storage available. Although the third equation solver does not require as much core storage, it does not perform as well as existing out-of-core equation solvers which use the same or lesser amounts of core storage.

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#### ABSTRACT

This report documents an investigation of three recent programs for the solution of AX = B where A is symmetric and sparse: the Yale Sparse Matrix Package; the Munksgaard subroutines; and the Mesztenyi-Rheinboldt subroutines. The first two programs compute in-core solutions; the third uses random access to obtain its solution. performance of these three programs is compared with that of a previously developed out-of-core equation solver, CSKYDG2. The two in-core equation solvers (especially the first) are faster than CSKYDG2; the third is slower. All three provide the same degree of accuracy as CSKYDG2, but they require large amounts of core storage. It would appear that the two in-core equation solvers are not suited for use on the CDC 6000 series of computers in their present form due to the limited amount of core storage available. Although the third equation solver does not require as much core storage, it does not perform as well as existing out-of-core equation solvers which use the same or lesser amounts of core storage.

#### INTRODUCTION

One of the long range projects of the Computation,
Mathematics, and Logistics Department has been the development
of mathematical subroutines suitable for use in the computeraided structural analysis of ships. Many unrelated efforts
in both government and industry have resulted in computer

programs that treat particular classes of structural problems. These programs often involve the solution of similar mathematical problems but, since the solutions are reached independently, the efficiency and accuracy of the various algorithms used may vary greatly. The need to coordinate these diverse efforts, to develop improved methods of more general applicability, and to produce more comprehensive programs for solving Navy structural problems became obvious. A project was therefore established to coordinate research efforts involving mathematical and computational methods in the area of structural mechanics and to integrate the work of mathematicians, computer specialists, and structural engineers in this field.

The present considerable interest in the finite element approach to structural analysis is evidenced by the widespread use of NASTRAN (NAsa STRuctural Analysis program) and other such programs. According to the NASTRAN Theoretical Manual, "From a theoretical viewpoint, the formulation of a static structural problem for solution by the displacement method is completely described by the matrix equation KU=P." Thus, there is a need for accurate efficient computer subroutines capable of solving these large sparse positive definite systems of simultaneous linear equations. However, the order of K is often so large that, even when advantage is taken of K's symmetry and banded structure, it is not feasible and sometimes not even possible, to store K in the core memory of a computer.

This report compares three recently developed programs for solving KU=P, where K is a matrix of very large order, with one of the author's previously developed out-of-core equation solvers.

<sup>\*</sup> A complete listing of references is given on page 35.

#### THE PROGRAMS

The following programs are considered in this report:

- The Yale Sparse Matrix Package<sup>2,3</sup> is a collection of subroutines which can be used to solve both symmetric and non-symmetric systems. It uses algorithms developed by Eisenstat, et al.<sup>2,3</sup> This package is to some extent proprietary since limitations are placed on its use and distribution.
- The Munksgaard collection of subroutines 4 implements Duff's algorithm for solving sparse symmetric systems. It can obtain a stable decomposition of K in both the definite and indefinite cases. 5 This program was developed at the Technical University of Denmark and the Atomic Energy Research Establishment of the United Kingdom.
- The Mesztenyi-Rheinboldt package of subroutines 6,7 can be used to solve both symmetric and non-symmetric systems by means of triangular decomposition. These subroutines are intended for use with systems whose coefficient matrix K will fit into core but may not do so after decomposition. Some of these subroutines were modified by the present author to more efficiently utilize the random access storage capabilities of the CDC 6000 series of computers.
- CSKYDG2 is an out-of-core Cholesky algorithm equation solver developed by the present author.<sup>8</sup> It makes use of auxiliary storage via the random access capabilities of the CDC 6000 series of computers.

#### THE TEST EXAMPLES

#### EXAMPLE 1

The matrix family of Table 1,  $A_{N^2}^1$ , is generated as follows: Let N be an integer  $\ge 3$ . Let  $C_N$  be the tridiagonal of order N with 4's on the diagonal and a line of -1's above and below the diagonal. Let  $I_N$  be the identity matrix of order N. An (N+1)-banded matrix of order  $N^2$ ,  $A_N^1$  is constructed by

- 1. stringing N  $C_{N}$  submatrices along the diagonal,
- 2. inserting lines of N-1 -I  $_{\rm N}$  submatrices above and below the diagonal, and
- 3. setting the remaining elements of  $A_{N^2}^1$  equal to 0. Application of Gerschgorin's theorem shows  $A_{N^2}^1$  to be positive definite. The right-hand side of the system  $A_{N^2}^1X = B_{N^2}$  is chosen such that all components of the exact solution vector except the first, which is 1, have the value 0.

#### EXAMPLE 2

The matrix family of Table 2,  $A_{N^2}^2$ , is generated as follows: Let N be an integer  $\geq 3$ . Assume the real symmetric matrix of order  $N^2$  and bandwidth N with  $N^2$  on the diagonal and -1 elements filling out the rest of the band. Then change the value of each zero element in the last N rows and columns to a -1. As before, Gerschgorin's theorem shows  $A_{N^2}^2$  to be positive definite. Note that from the viewpoint of bandwidth,  $A_{N^2}^2$  is a full matrix. The right-hand side of the system  $A_{N^2}^2 X = D_{N^2}$  is chosen such that all the components of the exact solution vector, except the fig., which is 1, are zero.

#### TABLE NOTATION

The solution times for  $A_N^1X = B_N$  and  $A_N^2X = D_N$  are tabulated in Tables 1 and 2, respectively. The CSKYDG2 times were originally run on the CDC 6600 at DTNSRDC. The other programs were run on the CDC 6400 at DTNSRDC and the resulting times were divided by 3 to give the equivalent CDC 6600 times.

The column headings are defined as follows:

- N the order of the system
- M system bandwidth
- TORDER the time required for the ORDV subroutine from the Yale package to reorder the system
- T<sub>SOLVE</sub> the time required for either the SDRV subroutine from the Yale package or CSKYDG2 to factor and solve the system
- T<sub>TOTAL</sub> the total time required by a program to solve a system
- TDECOMP the time required for either the INDANL subroutine of the Munksgaard program or the SDEC01 subroutine of the Mesztenyi-Rheinboldt program to factor the coefficient matrix
- TBACKSUP the time required for either the INDOPR subroutine of the Munksgaard program or the SSLV subroutine of the Mesztenyi-Rheinboldt program to solve the factored system
- T<sub>SETUP</sub> the time required by the SETUP preprocessor subroutine for CSKYDG2

(The above times are given in terms of CDC 6600 CPU seconds.)

TABLE 1 - EXECUTION TIMES FOR THE FIRST SET OF SYSTEMS  $A_N^{1}X = B_N$ (CDC 6600 CPU SECONDS)

		YALE EXE	YALE Execution Tim	imes	MU	MUNKSGAARD Execution Times	Ø	Execut	CSKYDG2 Execution Times	sa	M-R Exec	M-R Execution Times	Ø
z	Σ	TORDER	TSOLVE	TTOTAL	TDECOMP	TBACKSUB	TTOTAL	TSETUP	TSOLVE	TTOTAL	TDECOMP	TBACKSUB	TTOTAL
25	9	0.029	0.015	0.044	0.028	0.002	0.03	0.04	0.05	60.0	0.031	0.011	0.042
100	п	0.156	0.093	0.249	0.23	0.005	0.24	0.45	0.22	19.0	0.449	0.058	0.507
225	16	0.044	0.306	0.350	0.853	0.020	0.873	2.20	1.17	3.37	2.544	0.141	2.685
400	21	0.933	0.675	1.018	2.323	0.041	2.364	6.77	2.12	8.89	9.357	0.275	9.632
625	56	1.69	1.45	3.14	5.255	0.068	5.323	16.39	5.64	22.03	33.603	0.373	33.976
006	31	2.81	2.64	5.45	9.717	0.105	9.822	33.71	8.29	42.00			
1225	36	4.00	0.555	4.555	15.194	0.133	15.327	62.86	17.11	79.97			
1600	41				30.158	0.194	30.352	106.49	21.96	128.45			
2025	46							107.75	39.88	210.63			
2500	51							259.74	49.20	308.94		0.0	

TABLE 2 - EXECUTION TIMES FOR THE SECOND SET OF SYSTEMS  $A_N^2 x = C_{N e^2}$ (CDC 6600 CPU SECONDS)

	YALE EX	YALE Execution Times	Times	MINKSGAARD Execution T	MINKSCAARD Execution Times		CSKYDG2 Execution	CSKYDG2 Execution Times	Sa	M-R Exec	M-R Execution Times	w
N	TORDER	TSOLVE	TTOTAL	TOBCOMP	TBACKSUB	TTOTAL	TSETUP	TSOLVE	TTOTAL	TOTAL TECOMP	TBACKSUB	TTOTAL
25	80.0	0.022	0.102		0.003	0.049	0.04	90.0	0.10	0.048	0.012	090.0
100	0.517	0.189	0.706	0.635	0.011	0.646	0.47	0.45	0.92	1.058	0.068	1.126
225	2.292	0.745	3.037	3.183	0.037	3.220	2.22	2.38	4.60	8.027	0.192	8.219
400	2.04	2.04	4.08	10.278	0.083	10.361	6.89	5.22	12.11	33.589	0.416	34.005
625	2.264	1.948	4.212				16.68	13.99	30.67			
006	2.402	2.976	5.378				34.28	23.10	57.38			
1225							63.56	47.38	110.94			
1600							108.83	67.55	176.38			
2025							173.70	173.70 118.55	292.25			
2500							264.18	157.16	421.34			

#### OBSERVATIONS AND CONCLUSIONS

An examination of the times in Tables 1 and 2 indicates that the Yale program is the fastest by far of all four programs, ranging from several times up to 15 times faster than CSKYDG2 (total time). The Munksgaard program is at best some 4 to 5 times faster than CSKYDG2 (total time) for example 1 but just noticeably faster than CSKYDG2 (total time) for example 2. Why the Yale program is so much faster than the Munksgaard program is not immediately clear.

The Mesztenyi-Rheinboldt program appears to be somewhat slower than CSKYDG2 because CSKYDG2 moves several rows at one time in out of auxiliary core storage whereas the present version of the Mesztenyi-Rheinboldt program moves only one row at a time. (As a matter of fact the UNIVAC version of the Mesztenyi-Rheinboldt program moves individual elements. This was changed to row movement by the present author when converting the program to the CDC 6000 series of computers.)

The Yale and Munksquard programs have a tremendous time advantage over the Mesztenyi-Rheinboldt program and CSKYDG2 because the first two programs do everything in core while the latter two programs use random access to move rows in and out of auxiliary storage. However, a field length of 300000 CM was required to obtain the times given for the Yale and Munksquard programs in Tables 1 and 2 even though the simplest of driving programs was used. (The Mesztenyi-Rheinboldt times required a field length of 225000 CM.) Clearly the use of some device such as "overlay" would be required to make use of either the Yale or the Munksgaard program in some applications. The Yale and Munksgaard programs are really suited for computers such as the Texas Instruments' Advanced Scientific Computer which have abundant core storage, although the programs would have to be rewritten for the most part to obtain the full benefit of the

computer's optimizing capability. For further testing on the CDC 6000 series these programs should definitely be modified by the introduction of integer packing and unpacking subroutines to save core storage by cutting down the size of the integer arrays.

#### **ACKNOWLEDGMENTS**

The author wishes to thank the following individuals for their interest and assistance: Dr. Elizabeth H. Cuthill (DTNSRDC Code 1805); Mrs. Sharon Good (DTNSRDC Code 1892); Dr. Gordon Everstine and Mr. Michael Golden (DTNSRDC Code 1844); Mr. Richard Van Eseltine and Mr. Paul Morawski (DTNSRDC Code 1843); and Mrs. Barbara Brooks (NRL Code 422.23).

#### PROGRAM LISTINGS

Listings are provided for the Munksgaard and Mesztenyi-Rheinboldt programs since it was necessary to obtain the times in Tables 1 and 2. Listings for CSKYDG2 and the Yale program will be found in Gignac 8 and Eisenstat et al., 2 respectively. As noted previously, the Yale Sparse Matrix Package is considered proprietary in some sense.



#### THE MESZTENYI-RHEINBOLDT PROGRAM

```
SUBROUTINE SINTO1
     COMMON HD(8),FD(7),RY(10000),CY(10000),A(10000),AN(1600),ND(1600),
     COMMON HD(8), FD(7), RY(23000), CY(23000), A(23000), AN(1600), ND+1600),
     1 IE(1600), IH(1600), IP(1600), INDEX(1601), 8(1600), X(1600)
     INTEGER RY.CY
C . INITIALIZE SYMMETRIC STRUCTURE AND COEFFICIENT ARRAYS .
C
     N=ND(1)
     MD(5) =N
     FD(3)=0.
      00 10 I=1.N
      AN(I)=0.
      RY(I)=I
      CY(I)=I
   10 NO(I)=1
      RETURN
      END
      SUBROUTINE SBLDO1 (I, J, V)
      COMMON MD(8),FD(7),RY(10000),CY(10080),A(18000),AN(1600),ND(1600),
      COMMON MD(8), FD(7), RY(23000), CY(23000), A(23000), AN(1600), ND(1600),
     1 IE(1600), IH(1600), IP(1600), INDEX(1601), B(1600), X(1600)
      INTEGER RY,CY
C . BUILD SYMMETRIC STRUCTURE AND COEFFICIENT ARRAYS .
C
      FD(3) = AMAX1(FD(3), ABS(V))
      AN(I) = AN(I)+S
      IF (I.EQ.J) GO TO 20
      MD(5)=MD(5)+1
      MO=MD (5)
      A (MO) = V
      2+(L)MA=(L)MA
      ND(I)=ND(I)+1
      1+(L) DN=(L) DN
      IF (I.GT.J) GO TO 10
      RY(MO)=RY(I)
      CY(MD)=CY(J)
      RY(I)=MO
      CY(J) = HO
      RETURN
   10 RY(H0)=RY(J)
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      CY(NO)=CY(I)
      RY(J)=HO
      CY(I) =HO
      RETURN
   20 A(I)=V
      RETURN
```

END

```
SUBROUTINE SDEC 01
      COMMON HD(8),FD(7),RY(23000),CY(23000),A(23000),AN(1600),ND(1600),
     1 IE(1600), IH(1600), IP(1600), INDEX(1601), B(1600), X(1600)
     INTEGER RY,CY
      DIMENSION 88(1600)
      CONMON /ONE/ LIMI (1600)
C *********************
C * DECOMPOSE SYMMETRIC MATRIX *
C
      N=#0(1)
      MD(4)=0
      FO(5) = 0.
      FD(6)=1.
      FD(7)=0.
      FD(4) =0.
      MM=0
      MD(6)=MD(5)
      MD(7) =MD(5)
      MD(8)=0
      DO 10 I=1,N
      FD(7)=FD(7)+ALOG(AN(I))
   10 IP(I)=I
      FD(7)=0.5*FD(7)
      CALL SVHI
  LOOP ON PIVOTING
      DO 250 I=1,N
      K=0
      IF (I.EQ.N) GO TO 30
C SELECT PIVOT BY MINIMAL DEGREE
      NOX=N+1
      AX= 0.
      00 15 J=I.N
      IX=IP(J)
   15 AX=AMAX1(AX,ABS(A(IX)))
      AX=AX*FD(2)
      DO 20 J=I, N
      IX=IP(J)
      IF (ABS(A(IX)).LT.AX) GO TO 20
      IF (NO(IX).GE.NOX) GO TO 20
      NOX=NO(IX)
      L=YI
   20 CONTINUE
      IF (I.EQ.IY) GO TO 30
      J=IP(IY)
      IP(IY)=IP(I)
      IP(I)=J
C COLLECT THE ROW AND COLUMN OF THE PIVOT
    ALSO DELETE THEN FROM THE STORAGE
C
   30 IX=IP(I)
      S=A(IX)
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```

```
IF (ABS(S).LT.FD(1)) GO TO 300
      IF (I.EQ. N) 60 TO 110
      IY1=0
      IY=IX
   40 IY=RY(IY)
      IF (IY.EQ.IX) GO TO 70
      IZ=IY
   50 IZ=CY (IZ)
      IF (IZ.GT.N) GO TO 60
      K=K+1
      IE(K)=IY
      IH(K)=IZ
      AN(K) = A(IY)
      A(IY)=0.
      ND(IZ)=ND(IZ)-1
   60 IF (CY(IZ) .NE.IY) GO TO 50
      CY(IZ)=CY(IY)
      CY(IY)=MM
      MH=IY
      GO TO 40
   70 IY=CY(IY)
      IF (IY.EQ. IX) 60 TO 100
      IZ=IY
      IY1=IY
   80 IZ=RY(IZ)
      IF (12.GT.N) GO TO 90
      K=K+1
      IE(K)=IY
      IH(K)=IZ
      AN(K) =A(IY)
      A(IY)=0.
      ND(IZ)=ND(IZ)-1
   90 IF (RY(IZ).NE.IY) GO TO 80
RY(IZ)=RY(IY)
  GO TO 70
100 IF (IV1.EQ.0) GO TO 110
      CY(IY1)=HH
      MM=CY(IX)
C HODIFICATION OF THE ROW ELEMENTS
  110 FD(4) = AMAX1(FD(4) , ABS(S))
      FD(5)=FD(5)+ALOG(ABS(S))
      IF (S.LT.O.) FD(6)=-FD(6)
                                      BEST_AVAILABLE COPY
      CALL SVH(-IX, S)
      BB(1)=-IX
      BB(2) = S
      LIN=4
      HD(8)=HD(8)+1+K*K
      IF (K.EQ.0) GO TO 250
      IF (K.EQ. 0) GO TO 249
      00 115 J=1,K
      AN(J) = AN(J)/S
      CALL SYN(IH(J), AN(J))
      BB(LIM-1) = IH(J)
      BB(LIH)=AN(J)
```

FD(4) = AMAX1(FD(4), ABS(AN(J)))

```
115 LIM=LIM+2
      K1=K-1
C LOOP FOR THE CROSS-POINT ELEMENTS
      DO 240 J=1,K
      J1=J+1
      IZ=IH(J)
      Z=AN(J)
      A(IZ)=A(IZ)-S+Z+Z
      FO(4) = AMAX1(FO(4), ABS(A(IZ)))
      IF (J.EQ.K) GO TO 240
      00 230 JJ=J1, K
      JZ=IH(JJ)
      I1=MINO(IZ,JZ)
      IZ=MAXO(IZ,JZ)
      L1=RY(I1)
      L2=CY(12)
  120 IF ((L1.EQ.I1).OR.(L2.EQ.I2)) 60 TO 140
      IF (L1.EQ.L2) 60 TO 220
      IF (L1.GT.L2) 60 TO 130
      LZ=CY(LZ)
      GO TO 120
  130 L1=RY (L1)
      GO TO 120
C INSERTION OF A NON-ZERO ELEMENT
  140 ND(I1)=ND(I1)+1
      ND(I2) =ND(I2) +1
      MD(7)=MD(7)+1
      IF (MM.NE.O) GO TO 170
C USE NEW STORAGE
      MD(6) = MD(6)+1
      IF (MO(6).GT.MD(2)) GO TO 310
  160 L1=MD(6)
      A(L1)=0
      RY(L1)=RY(I1)
      CY(L1)=CY(I2)
      RY(I1)=L1
      CY(IZ)=L1
      GO TO 220
C USE AVAILABLE STORAGE
  170 L1=MM
      MH=CY (HH)
      L3=I1
      LZ=IZ
  180 IF (RY(L3) .LT.L1) GO TO 190
      L3=RY (L3)
      GO TO 180 '
  190 RY(L1)=RY(L3)
      RY(L3)=L1
  200 IF (CY(L2).LT.L1) GO TO 210
      LZ=CY (LZ)
      GO TO 200
  210 CY(L1) =CY(L2)
      CY(L2)=L1
C WRITE OUT CROSS-POINT ELEMENT
  2º (LL) = A(L) - AN(J) + AN(JJ) +S
```

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```
230 FD(4)=AMAX1(FD(4),ABS(A(L1)))
  240 CONTINUE
C END OF HODIFICATION LOOP
 250 CALL SVH(-IX, S)
  249 88(LIM-1)=-IX
      BB(LIM)=S
      LIMI(I)=LIM
  250 CALL WRITHS(7,88,LIN,I)
C END OF PIVOTING LOOP
      CALL SYME
      RETURN
C SINGULAR MATRIX
  300 MO(4)=1
      RETURN
  310 MD(4)=3
      RETURN
C
      END
```

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```
SUBROUTINE SSLV (NO,X,Y)
      DIMENSION MD(1),X(1),Y(1)
     DIMENSION BB(1600)
     COMMON /ONE/ LIMI (1600)
C . BACKSUBSTITUTION FOR SYMMETRIC DECOMPOSED MATRIX .
   C
      N=40(1)
      00 10 I=1,N
   10 Y(I)=X(I)
      CALL SVRI
      I=0
C FORWARD SUBSTITUTION
   20 CALL SYRFILZ, Z)
   20 I=I+1
      CALL READMS(7,88,LIMI(I),I)
      L2=-L2
      L2=-BB(1)
      S=Y(L2)
      LIM=4
   30 CALL SYRF(L2, Z)
   30 L2=BB(LIH-1)
      Z=BB(LIN)
      IF (L2.LT.0) GO TO 40
      Y(L2)=Y(L2)-Z*S
      LIN=LIM+2
      GO TO 30
   40 IF (I.LT.N) GO TO 20
C BACKHARD BACKSUBSTITUTION
   50 CALL SVRB(L2, Z)
      J=-LZ
   50 CALL READMS(7,88,LIMI(I),I)
      LIM=LIMI(I)
      J=-BB(LIM-1)
      Z=BB(LIM)
      Y(J)=Y(J)/Z
      I=I-1
   60 CALL SVRB(L2, Z)
   60 LIM=LIH-2
      L2=8B(LIM-1)
      Z=88(LIM)
      IF (L2.LT. 0) 60 TO 70
      Y(J)=Y(J)-Z+Y(L2)
   GO TO 60
70 IF (I.GT.0) GO TO 50
      RETURN
      END
```

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#### THE MUNKSGAARD PROGRAM

```
SUBROUTINE INDANL (A, IND1, IND2, NZ1, IA1, IA2, N, IH, IP, D, G, U, N)
      IMPLICIT REAL *8 (A-H, S-Z), INTEGER (I-R)
      IMPLICIT REAL
                       (A-H, S-Z), INTEGER (I-R)
      DOUBLE PRECISION A(IA2), D(N), H(N)
      DIMENSION
                        ACTAZI, D(N), H(N)
      INTEGER IP (N, 2) , KP(2) , KL (2) , JP(2) , FIL
      INTEGER+2 IN(N, 7), IND1 (IA1), INO2 (IA2)
                 IW(M, 7) , INO1 (IA1) , IND2 (IA2)
      INTEGER
               FIRST, STABL, STAB2
      LOGICAL
      COMMON/INDEFI/FIL, NUEL, LROH, LGOL, NCP, NUCL
C IP(I,1), IP(I,2) POINT TO THE START OF ROW/COLUMN I.
C IH(I,1),IH(I,2) HOLD THE NUMBER OF NONZEROS IN ROH/COLUMN I OF THE
      LONER TRIANGULAR PART OF A.
C DURING THE MAIN BODY OF THIS SUBROUTINE THE VECTORS IN(+,3), IN(+,4)
      IM(+,5) ARE USED TO HOLD DOUBLY LINKED LISTS OF ROWS THAT HAVE
C
      NOT BEEN PIVOTAL AND HAVE EQUAL NUMBER OF MONZEROS.
C
 IN (1,3) HOLD FIRST ROH/COLUMN TO HAVE I NONZEROS OR ZERO IF THERE
C
      ARE NONE.
C
 IN(I,4) HOLD ROW/COLUMN NUMBER OF ROW/COLUMN PRIOR TO ROW I IN ITS
      LIST OR ZERO IF NONE.
 IN(I,5) HOLD ROW/COLUMN NUMBER OF ROW/COLUMN AFTER ROW I IN ITS LIST
      OR ZERO IF NONE .
C
  IH(+,6) AND IH(+,7) ARE USED TO UNPAC THE PIVOT ROH(S) INVOLVED IN
C
      AN ACTUAL RON OPERATION.
  DURING THE MAIN BODY OF THE SUBROUTINE IND1 AND IND2 KEEP A COLUMN
C
      FILE AND A ROW FILE CONTAINING RESPECTIVELY THE ROW NUMBERS OF
C
C
      THE NON-ZEROS OF EACH COLUMN AND THE COLUMN NUMBERS OF THE NON-
C
      ZEROS OF EACH ROW. THE NON-ZEROS OF A FOLLOWS THE ORDERING OF THE
      ROW FILE IND2. THE IP ARRAYS POINTS TO THE START POSITION IN IND2
C
      (AND A) AND IND1 OF EACH ROW AND COLUMN.
      DO 5 I=1,N
DO 4 J=6,7
      IH(I,J)=-1
      D(I) = 0 .
      H(I)=0.
      DO 5 J=1,5
   5 IW(I,J)=0
      G=0.
      NZ=NZ1
      NUEL=NZ
      L=1
C COUNT NUMBER OF ELEMENTS
      DO 20 IDUMMY=1, NZ
      IF (L.GT.NUEL) GOTO 25
      DO 10 K=L, NUEL
      I=IND1(K)
      J=IND2(K)
      IF (I.LT.1 .OR. I.GT.N) GOTO 610
      IF (J.LT.1 .OR. J.GT.N) GOTO 610
      GI=DABS(A(K))
      GI= ABS(A(K))
      G=DMAX1(GI,G)
      G=AMAX1(GI,G)
      IF (I.EQ.J) GOTO 15
      IF (W(I).LT.GI) W(I)=GI
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IF (W(J).LT.GI) W(J)=GI
      IH(I,1)=IH(I,1)+1
  10 IH(J, 2)=IH(J, 2)+1
      GOTO 25
C CHECK FOR DOUBLE ENTRIES ON THE DIAGONAL AND REMOVE DIAGONAL FORM
      THE FILE.
     IR=I
      J=I
      IF (D(1).NE..0) GOTO 650
      D(I) = A(K)
      L=K
      A(L) = A(NUEL)
      IND1(L)=IND1(NUEL)
      IND2(L)=IND2(NUEL)
      IND1 (NUEL) = 0
      IND2 (NUEL) = 0
  20
     NUEL=NUEL-1
C MCP IS THE NUMBER OF COMPRESSES PERMITTED BEFORE A MORNING RESULTS.
C NCP IS THE NUMBER OF COMPRESSES.
  25 NCP=0
      MCP=MAXO(N/10.20)
      NZ=NUEL
      LCOL = NUEL
      NUCL=NUEL
      LROW-NUEL
C CHECK FOR NULL ROW AND INITIALIZE IP(I,1) AND IP(I,2) TO POINT JUST
C BEYONT WHERM THE LAST COMPONENT OF ROW/COLUMN I OF A HILL BE STOREO.
      KJ=1
      DO 30 I=1,N
      KI=KI+IW(I,1)
      KJ=KJ+IH(I,2)
      IP(I,1)=KI
      IP(I,2)=KJ
      IF(IH(I,1)+IH(I,2).LE.0 .AND. D(I).EQ.0.) GOTO 630
  30
     CONTINUE
C REORDER BY ROWS USING IN-PLACE SORT ALGORITHM.
      DO 50 I=1, NZ
      IR1=IND1(I)
C IF IR1 IS NEGATIVE THE ELEMENT IS IN PLACE ALREADY.
      IF (IR1-LT.0) GOTO 50
      IC1=IND2(I)
      A1=A(I)
      K1=IP(IR1,1)-1
      DO 45 IDUMMY=1.NZ
      IF (I.EQ.K1) GOTO 46
      IR2=IN01(K1)
      ICS=INDS(K1)
      A2=A(K1)
      A(K1) = A1
      IND1(K1) =- IR1
      IND2(K1)=IC1
                                   BEST AVAILABLE COPY
      IP(IR1,1)=K1
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IR1=IR2
      IC1=IC2
      A1=A2
 45 K1=IP(IR1,1)-1
 46 IF (IDUMMY.EQ.1) GOTO 49
      A(I)=A1
      IND1(I)=-IR1
      IND2(I)=IC1
  49 IP(IR1,1)=I
  50 CONTINUE
C CHECK FOR DOUBBEL ENTRIES WHILE USING THE CONSTRUCTED ROW FILE TO SET
C UP THE COLUMN FILE.
      KLL=NZ
      DO 60 I=1,N
      IR=N+1-I
      KPP=IP(IR,1)
      IF (KPP.GT.KLL) GOTO 60
      DO 55 K=KPP,KLL
      J=IND2(K)
      IF (IN(J,4).EQ. IR) GOTO 650
      IH(J,4)=IR
      KR=IP(J,2)-1
      IP(J,2)=KR
 55
     IND1(KR)=IR
  60
      KLL=KPP-1
C SET UP LINKED LISTS OF ROWS/COLUMNS WITH EQUAL NUMBER OF NON-ZEROS.
      DO 62 I=1,N
      NZI=IH(I,1)+IH(I,2)+1
      IN= IW(NZI,3)
      IW(NZI,3)=I
      IN(I,5)=IN
      IW(I,4)=0
     IF (IN.NE.O) IN(IN,4)=I
C START THE ELIMINATIONLOOP
      PP=0
      GG=G
      DO 500 IIP=1, N
      IF (PP.NE.2) GOTO 70
      PP=0
      GOTO 500
  70 MY1=(N-1) *+2
      MY2=(2*N-4)*(N-2)
      MYM=HY2
      FIRST=.TRUE.
      STAB2= .FALSE.
 SEARCH ROWS WITH RJP1 NONZEROS.
      DO 145 RJP1=1, N
C MY1 AND MY2 ARE THE LEAST COSTS SO FAR FOR STABLE 1X1 AND 2X2 PIVOTS.
C MCM IS THE THE LEAST OBTAINEBLE COST.
MCM=MINO((RJP1-1)**2,(2*RJP1-4)**2/2)
      IF (MYM.GT.MCM) GOTO 72
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IF (MY1.GT.MY2.OR.FIRST) GOTO 71
      GOTO 210
     IF (.NOT. STAB2) GOTO 72
      GOTO 220
  72
     JJP=IW (RJP1,3)
C LOOP ON ROWS OF RJP1 NONZERUS.
      DO 140 IDUMMY = 1. N
      IF(JJP.LE.0) GOTO 145
      II1=0
      MYB=(2*N-4)**2/2
      IF (.NOT. FIRST) GOTO 75
      AU=DABS(D(JJP))/U
      UV ((QLL)0)26A =UA
      STAB1= (W(JJP) . LE. AU)
      IF (STAJ1) GOTO 105
     P2=0
  73
C COMPRESS ROWFILE IF THERE IS NOT ROOM FOR NEW ELEMENTS.
      IF (NUEL+RJP1.LT.IA2) GOTO 75
      IF (LROM+RJP1.GT.IA2.OR.NCP.GE.MCP) GOTO 670
      CALL COMPRE(A, IND2, IA2, N, IH, IP, . TRUE.)
C PERFORM THE 1X1 STABILITY TEST OF ROM/COLUMN JJP.
  75 DO 86 L=1,2
      KPP=IP(JJP,L)
      KLL=KPP+IH(JJP,L)-1
      IF (KPP.GT.KLL) GOTO 86
      DO 85 K=KPP,KLL
      IF (L.EQ.2) 30TO 77
      PP=IND2(K)
      GOTO 78
  77 PP=IND1(K)
  78 RJP2=IW(PP,1)+IW(PP,2)+1
C BUILD UP THE FULL ROW JJP AT THE END OF THE ROW FILE. OFF DIAGONAL
      ELEMENTS WHICH HAS BEEN INVESTEGATED AS 2X2 PIVOT CANDIDATES ARE
      SET TO THE NEGATION OF THEIR COLUMN NUMBER.
      IND2(IA2-II1) =-PP
      IF (RJP2.LT.RJP1) GOTO 85
      IF (RJP2.GT.RJP1) GOTO 83
      JLK=IH(JJP,4)
      DO 82 KDUMMY =1,N
      IF (JLK.EQ.O) GOTO 83
      IF (JLK.EQ.PP) GOTO 85
      JLK=IH(JLK.4)
      IND2 (IA2-II1) =PP
      MCN=(RJP1+RJP2-4) ++2/2
      IF (MCN.GE.MY2.OR.MCN.GE.MYB) GOTO 65
      HYB=HCN
      P2=PP
      KKP=K
    II1=II1+1
     CONTINUE
      HCN=HY2
      00 104 JDUMMY=1,N
      IF (P2.LE.0) GOTO 110
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C CHECK THE STABILITY OF THE 2X2 PIVOT DETERMINED BY ROW JJP AND P2.
      JP(1)=JJP
      JP(2)=P2
      II2=IA2
      AA1=D(JP(1))
      AA2=D(JP(2))
      IF (INO2(KKP).EQ.P2) GOTO 88
      KPP=IP(P2,1)
      KPL=KPP+IH(P2,1)~1
      DO 87 KKP=KPP, KPL
      IF (INO2(KKP).EQ.JP(1)) GOTO 88
  87 CONTINUE
  88 AA12=A (KKP)
      DETP=AA1+AA2-AA12++2
      IF (DETP.NE.O. ) GOTO 91
      APU=1.0070
      GOTO 92
+ 91
     APU=DMAX1(DABS(AA1), DABS(AA2))
  91
      APU=AMAX1( ABS(AA1), ABS(AA2))
      APU=(APU+DABS(AA12)) *U/DABS(DETP)
      APU= (APU+ ABS (AA12)) *U/ ABS (DETP)
C DETERMINE THE NUMERICAL MAXIMAL ELEMENT OF ROWS JP(1), AND JP(2)
  WHICH IS NOT CONTAINED IN THE BLOCK DIAGONAL.
      GI=DMAX1(H(JP(1)),H(JP(2)))
      GI=AMAX1 (H(JP(1)),H(JP(2)))
      IF (APU*31.GT.1) GOTO 92
      JP1=JJP
      JP2=P2
      KP12=KKP
      A11=AA1/DETP
      AZZ=AAZ/DE TP
      A12=AA12/DETP
      BYM=SYM
      STAB2=. TRUE.
      GOTO 110
  92 PP2=0
      KB=0
      JPL=JJP
      00 98 L=1,2
      KPP=IP(JPL+L)
      KLL=KPP+IW(JPL,L)-1
      IF (KPP.GT.KLL) GOTO 98
      DO 97 K=KPP,KLL
      PP=IND2(II2)
      IF (PP.EQ.JP(2)) GOTO 95
      IF (PP.LE.O) GOTO 96
      MC=(RJP1+IW(PP, 1)+IW(PP, 2)-3)++2/2
      IF (MC.GE.MCN) GOTO 96
      MCN=MC
      KB=K
      PP2=PP
      GOTO 96
  95 IND2(II2) = -P2
  96 II2=II2-1
      CONTINUE
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98 CONTINUE
      MYB=MCN
      HCH=HY2
      P2=PP2
104
     KKP=KB
C IF THE FIRST STABLE 1X1 PIVOT IS FOUND STORE RELEVANT POINTERS.
105 MY1=(RJP1-1) **2
      JPP=JJP
      FIRST = . FALSE.
C DETERMINE WETHER THE SPARSITY CONDITION IS SATISFIED OR NOT.
     MYM=MINO(MY1, MY2)
      IF (HYM.GT.HCH) GOTO 140
      IF (MY1.GT.MY2.OR.FIRST) GOTO 120
      GOTO 210
     IF (.NOT. STAB2) GOTO 140
      GOTO 220
140
     JJP=IH(JJP,5)
145
    CONTINUE
C PIVOT IS FOUND
C ROW JP1 IS USED AS 1X1 PIVOT.
     JP1=JPP
      PP=1
      GOTO
C
C ROWS JP1 AND JP2 ARE USED AS 2X2 PIVOT.
 220 PP=2
      JP(2) = JP2
     JP(1)=JP1
C REMOVE ROWS/COLUMNS INVOLVED IN ELIMINATION FROM ORDERING VECTORS.
      DO 266 L1=1,PP
      JPL=JP(L1)
      00 250 L=1,2
      KPP=IP(JPL,L)
      KLL=IW(JPL.L)+KPP-1
      IF (KPP.GT.KLL) GOTO 250
      00 246 K=KPP, KLL
      J=IND2 (K)
      IF (L.EQ.2) J=IN01(K)
      IL=IH(J,4)
      IN=IH(J.5)
      IH(J,5)=-1
      IF (IN.LT.0) GOTO 246
      IF (IL.EQ. 0) GOTO 240
      IN(IL,5)=IN
      GOTO 245
     NZ=IH(J,1)+IH(J,2)+1
      IW(NZ,3)=IN
     IF (IN.GT. 0) IH(IN,4) = IL
     CONTINUE
 246
 250
     CONTINUE
C REMOVE JP(L1) FROM ORDERING VECTORS
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IL=IH(JPL,4)
      IN=IH(JPL,5)
      IH(JPL,5) =-1
      IF (IN.LT.0) GOTO 266
      IF (IL.EQ.0) GO TO 260
      IN(IL,5)=IN
      GOTO 265
260 NZ=IW(JPL,1)+IW(JPL,2)+1
      IH(NZ,3)=IN
265 IF(IN.GT.0)
                      IH (IN, 4)=IL
266 CONTINUE
  STORE PIVOT.
C
      DO 267 L=1.PP
    IW(JP(L),4)=-IIP+1-L
267
C
C CREATE A NEW ENTRY FOR ROW JP1 (ANDJP2) IF NESGESSARY AND TRANSFORM
G COLUMN PART TO ROWFILE. REMOVE PIVOTAL ROV(S) FROM THE GOLUMN FILE.
      DO 325 LL=1,PP
      JPL=JP(LL)
      NZC=IN(JPL,2)
      IF (NZC.EQ.0) GOTO 290
C COMPRESS ROWFILE IF NECESSARY
      IF (NUEL+NZC+IM(JPL,1).LT.IA2) GOTO 270
      IF (LRON+NZC+IN(JPL, 1).GT.IA2 .OR. MCP.GE.MCP) GOTO 670
      CALL COMPRETA, IND2, IA2, N, IN, IP, . TRUE.)
 270 KPP=IP(JPL,2)
      KLL=KPP+NZG-1
      IP(JPL,2) = NUEL+1
      DO 280 K=KPP, KLL
      NUEL = NUEL +1
      LCOL=LCOL-1
      I=IND1(K)
      KIP=IP(I,1)
      KIL=KIP+IW(I,1)-1
      DO 275 KK=KIP,KIL
      IF (IND2(KK).EQ.JPL) GOTO 276
 275 CONTINUE
     IND2 (NUEL) = I
      A (NUEL) = A (KK)
      IND1 (K) =0
G HOVE ELEMENT FROM ROWFILE.
      KRL=IP(I,1)+IW(I,1)-1
C MOVE ELEMENT FROM ROWFILE.
      KRL=IP(I, 1)+IW(I, 1)-1
      IF (KK.EQ. KRL) GOTO 279
      IL=INO2(KRL)
      INDS(KK)=IL
      A (KK) = A (KRL)
     IND2 (KRL) = 0
 279
     IN(I, 1)=IN(I, 1)-1
 280
C MOVE ROWFILE OF ROW JP(LL) IF NZC .GT. 0
      KPP=IP(JPL+1)
 290
      IF (NZC.GT.O) IP(JPL,1)=IP(JPL,2)
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KLL=IN(JPL,1)+KPP-1
      IF (KPP.GT.KLL) GOTO 320
      DO 319 K=KPP, KLL
      J=IND2(K)
      KPC=IP(J,2)
      NZ=IH(J,2)-1
      IH(J, 2)=NZ
      KL C=KPC+NZ
      IF (KLC.GE.KPC) GOTO 314
      IND1(KPC) = 0
      GOTO 317
     DO 315 KC=KPC, KLC
      IF(JPL.EQ.IND1(KC)) GOTO 316
 315 CONTINUE
 316 IND1 (KC) = INO1 (KLC)
      IND1 (KLG) = 0
     LCOL=LCOL-1
      IF (NZC.EQ.O) GOTO 319
      NUEL=NUEL+1
      A (NUEL) = A (K)
      IND2 (NUEL) = IND2 (K)
      IND2(K)=0
319
     CONTINUE
C
C UPDATE ROMPOINTERS TO KOM JP (LL)
 320 IW(JPL,1) = IW(JPL, 1)+NZC
    IN(JPL,2) =-PP
C MOVE THE PINOTAL OFF DIAGONAL ELEMENT TO THE FRONT OF ROW JP1 IF PP=2
      NZC=IW(JP1.1)
      IF (PP.EQ. 1) GOTO 360
      KPP=IP(JP1,1)
      KLL=KPP+NZC-1
      DO 326 K=KPP, KLL
      J=IND2(K)
      IF (J.EQ.JP2) GOTO 327
 326 CONTINUE
     IF (K.EQ.KPP) GOTO 328
      A1=A(KPP)
      I1=IND2(KPP)
      A (KPP) =A(K)
      IND2 (KPP) =JP2
      A(K) = A1
      IND2(K)=I1
C IF PP=2 THEN CONSTRUCT A PSEUDORON CONTAINING THE UNION OF COLUMN
C NUMBERS OF THE THO PIVOTAL POHS AT THE END OF THE ROWFILE.
C COMPRESS ROWFILE IF THERE IS NOT ROOM FOR MEN ELEMENTS.
      NZG=IH(JP1,1)+IH(JP2,1)-1
      IF (NUEL+NZC.LT.IA2) GOTO 329
      IF (LRON+NZC.GT. IAZ .OR. NCP.GE.NCP) GOTO 670
      CALL COMPRE(A, IND2, IA2, N, IN, IP, . TRUE.)
      KP1=IP(JP1,1)+1
      KL1=IW(JP1,1)+KP1-2
      IF (KP1.GT.KL1) GOTO 331
      DO 330 K=KP1,KL1
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330 IN(IND2(K),6)=1
     NZC=IA2+1
      KPZ=IP(JP2,1)
      KL2=IW(JP2,1)+KP2-1
      IF (KP2.GT.KL2) GOTO 341
      DO 340 K=KP2,KL2
      I=IND2(K)
      NZC=NZC-1
      IND2 (NZC) = I
340 IM(I,6)=-1
 341 IF (KP1.GT.KL1) GOTO 351
      DO 350 K=KP1,KL1
      I=IND2(K)
      IF (IN(I,6).EQ.-1) GOTO 350
      NZC=NZC-1
      IND2 (NZC) = I
349 IW(I,6)=-1
350 CONTINUE
351 NZC=IA2-NZC+1
C PERFORM THE ELIMINATION LOOPING ON NONZEROS IN PIVOT COLUMN(S).
 360 IF (NZC.EQ.0) GOTO 485
      DO 363 L=1,PP
      KP(L) = IP(JP(L), 1)
      KL (L) = KP(L)+1W(JP(L),1)-1
      IF (PP.EQ. 2. #ND.L. EQ. 1) KP(L) = KP(L) + 1
      IF (KP(L).GT.KL(L)) GOTO 363
C UNPACK PIVOT ROW(S) IN IN(*,5+L).
      KPP=KP(L)
      KLL=KL(L)
      H (JP(L))=0.
      DO 362 K=KPP, KLL
      J=IND2 (K)
      W(J) = 0 .
 362 IH(J,5+L)=K-KPP
 363 CONTINUE
      DO 480 NC=1,NZC
      KC=IP(JP1, 1)+NC-1
      IF (PP.EQ. 2) KC=IA2-NZC+NC
      IR=IND2(KC)
      IF (PP.EQ.1) AL =A(KC)/O(JP1)
C COMPRESS RONFILE UNLESS IT IS CERTAIN THAT THERE IS ROOM FOR NEW ROW.
      IF (NUEL+IN(IR. 1) +NZC.LE.IA2-NZC) GOTO 365
      IF (NCP.GE.MCP .OR. LRON+IN(IR,1)+NZC.GT.IA2-NZG) GOTO 670
      NZ0=NZC
      IF (PP.EQ.1) NZ0=0
      CALL COMPRE(A, IND 2, IA2-NZO, N, IN, IP, . TRUE.)
      DO 364 L=1,PP
      KP(L)=IP(JP(L), 1)
     KL(L)=KP(L)+IH(JP(L),1)-1
      IF (PP.EQ.2) KP(1)=KP(1)+1
365 KR=IP(IR,1)
      KRL=KR+IW(IR, 1)-1
      IP(IR, 1) = NUEL+1
      IF (PP.EQ.1) GOTO 377
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AIR1=0.
      AIR2=0.
      IWI1=IW(IR,6)
      IWIZ=IW(IR,7)
      IF (IWI1.GE.O) AIR1=A(KP(1)+IWI1)
IF (IWI2.GE.O) AIR2=A(KP(2)+IWI2)
C TRANSFER MODIFIED ELEMENTS.
 377 IF (KR.GT.KRL) GOTO 420
      DO 390 KS=KR, KRL
      J=IND2 (KS)
      AJR1=0.
      IHJ1=IH(J,6)
      IH(J,6)=-IHJ1-2
      IF (IHJ1.GE.O) AJR1=A(KP(1)+IHJ1)
      IF (PP.EQ.1) GOTO 380
      AJR2=0.
      INJ2=IN(J,7)
      IW(J,7)=-IHJ2-2
      IF (INJ2.GE.O) AJR2=A(KP(2)+INJ2)
      A1=A(KS)-AIR1*AJR1*A22+AIR2*AJR1*A12-AIR2*AJR2*A11+AIR1*AJR2*A12
      GOTO 381
 380
      A1=A(KS)-AL+AJR1
      IND2(KS)=0
 381
      GI=DABS(A1)
      GI= ABS(A1)
      IF (W(IR).LT.GI) W(IR) =GI
      IF (W(J).LT.GI) W(J)=GI
      G=DMAX1(G,GI)
      G=AMAX1(G,GI)
      NUEL = NUEL + 1
      A(NUEL)=A1
 390 IND2(NUEL)=J
C
C SCAN PIVOT ROW FOR FILLS.
      00 480 NC1=1,NZC
 420
      IF (PP.EQ.1) GOTO 421
      KS=IA2+1-NC1
      GOTO 422
 421
      KS=KP(1)-1+NC1
 422
      J=IND2(KS)
      AJR1=0.
      I HJ1= I H(J, 6)
      AJR2=0.
      IWJ2=IW(J,7)
      IF (IHJ1.LE.-1 .AND. IHJ2.LE.-1 .OR. J.GT.IR) GOTO 469
      IF (INJ1.GE.O) AJR1=A(KP(1)+INJ1)
       IF (PP.EQ.1) GOTO 425
      IF (INJ2.GE.O) AJR2=A(KP(2)+INJ2)
       A1=-AIR1+AJR1+A22+AIR2+AJR1+A12-AIR2+AJR2+A11+AIR1+AJR2+A12
      GOTO 426
 425
      A1=-AL+AJR1
      IF (IR.NE.J) GOTO 429
 426
      D(IR)=D(IR)+A1
       A1=D(IR)
      G=DMAX1(DABS(A1),G)
       G=AMAX1( ABS(A1),G)
```

```
GOTO 469
      NUEL = NUEL + 1
      LROW=LROW+1
      A (NUEL)=A1
      IND2 (NUEL) =J
      GI=DABS(A1)
      GI= ABS(A1)
      IF (H(IR).LT.GI) H(IR)=GI
      IF (M(J).LT.GI) M(J)=GI
C CREATE FILL IN COLUMN FILE.
      NZ=IN (J, 2)
      K=IP(J,2)
      KL1=K+NZ-1
C IF POSSIBLE PLACE NEW ELEMENT AT THE END OF PRESENT ENTRY.
      IF (KL1.NE.NUGL) GOTO 430 IF (LCOL.GE.IA2) GOTO 440
      NUCL=NUCL+1
      GOTO 435
 430 IF (IND1(KL1+1) .NE.0) GOTO 440
     IND1(KL1+1)=IR
      LCOL=LCOL+1
      GOTO 465
C NEW ENTRY HAS TO BE CREATED.
 440 IF (NUCL+NZ+1.LT.IA1) GOTO 458
C COMPRESS COLUMNFILE IF THERE IS NOT ROOM FOR NEW ENTRY.
      IF (NCP.GE.MCP .OR. LCQL+NZ+1.GE.IA1) GOTO 682
      CALL COMPRE(A, INO1, IA1, N, IN(1,2), IP(1,2), .FALSE.)
      K= IP(J, 2)
      KL1=K+NZ-1
C TRANSFER OLD ENTRY INTO NEW.
 450 IP(J, 2)=NUCL+1
      IF (K.GT.KL1) GOTO 461
      DO 460 KK=K,KL1
      NUCL = NUCL +1
      IND1 (NUCL) = IND1 (KK)
 460
     IND1 (KK) = 0
C ADD THE NEW ELEMENT.
 461 NUGL=NUCL+1
      IND1(NUCL)=IR
      LCOL=LCOL+1
     G=DNAX1(G,GI)
*465
     G=AMAX1(G,GI)
      IH(J,2)=NZ+1
      IF (IM(J,7).LT.-1) IM(J,7)=-IM(J,7)-2
IF (IM(J,6).LT.-1) IM(J,6)=-IM(J,6)-2
      IN(IR, 1) = NUEL + 1 - IP(IR, 1)
 480
      CONTINUE
C CLEAN IN(+,6) AND IN(+,7) BY SCANNING THE PIVOT ROWS
      DO 484 NC=1,NZC
      IF (PP.EQ. 1) GOTO 481
```

```
K=IA2+1-NG
      GOTO 482
      K=KP(1)+NC-1
      A(K)=A(K)/D(JP1)
482
      J=IND2(K)
      00 484 L=1,PP
484
     IH(J,5+L) =-1
C INSERT ROWS/COLUMNS INVOLVED IN ELIMINATION IN LINKED LISTS OF EQUAL
C NUMBER OF NON ZEROS
      K1=IP(JP1,1)
      IF (PP.E2.2) K1=IA2-NZC+1
      K2=K1+NZC-1
      IF (K1.GT.K2) GOTO 491
      00 490 K=K1.K2
      IK=IND2(K)
      NZ = IW(IR, 1) + IW(IR, 2) + 1
      IN=IW(NZ,3)
      IW(IR,5)=[N
      IN(IR,4)=0
      IH(NZ, 3) = IR
490
     IF (IN.NE. 0) IM(IN,4) = IR
      IF (PP.EQ. 1) GOTO 500
      D(JP1)=A22
      D(JP2) =A11
      A(IP(JP1, 1)) = -A12
500
     CONTINUE
C ELIMINATION LOOP TERMINATES.
 MAKE AN ORDERO LIST OF PIVOTS.
      DO 510 I=1,N
      IH(I,2)=-IH(I,2)
      IR=-IH(I,4)
510 IH(IR, 3) = I
      G=G/GG
      GOTO 720
  THE FOLLOWING, INSTRUCTIONS IMPLEMENT THE FAILURE EXITS.
 610 IF (FIL.GT.O) WRITE(FIL, 620) K, I, J
     FORMAT (//34x, 7HELEMENT, 17, 10H IS IN ROW, 15, 11H AND COLUMN, 15)
 620
      G=-1
      GOTO 700
     IF (FIL.GT.0) WRITE(FIL,640) I
 630
      FORMAT (//34x, 5HROW , IS, 16H HAS NO ELEMENTS)
      G=-2
      GOTO 700
 650
      IF (FIL.GT.O) WRITE(FIL,660) IR,J
      FORMAT (//34x, 35 HTHERE IS MORE THAN ONE ENTRY IN ROW, 15,
 660
     * 11H AND COLUMN, 15)
      G=-3
      GOTO 700
     IF (FIL.GT.0) WRITE(FIL,680)
670
      FORMAT (//34X, 16HIAZ IS TOO SMALL)
      G=-4
      GOTO 700
      IF (FIL.GT.0) WRITE(FIL, 683)
 682
 683 FORMAT (//34X, 16HIA1 IS TOO SMALL)
```

G=-5
700 IF (FIL.GT.0) WRITE(FIL,710)
710 FORMAT(33H+ERROR RETURN FROM INDAML BECAUSE)
720 RETURN
END

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```
SUBROUTINE INDOPR (A, INDZ, IAZ, N, IN, EP, O, B, G)
      IMPLICIT REAL *8 (A-H,S-Z), INTEGER (I-R)
      IMPLICIT REAL
                      (A-H,S-Z),INTEGER (I-R)
      INTEGER IP (N, 2) , KP (2) , KL (2)
      INTEGER+2 IND2(IA2), IN (N,5)
                 INO2 (1A2), IH (N,5)
      INTEGER
      DOUBLE PRECISION A(IA2), D(N), B(N)
      DIMENSION
                         A(IA2), D(N), B(N)
C INDOPR PERFORMS THE SOLUTION OF AX = B WHEN A HAS BEEN THROUGH INDANL.
      IF (G.LT.0) GOTO 250
      DO 130 IIP=1, M
      IC1=IH(IIP,3)
      PP=IW(IC1, 2)
      IF (PP.EQ. 0) GOTO 130
      KP(1)=IP(IC1,1)
      KL(1)=KP(1)+IH(IG1,1)-1
      B1=B(IC1)
      IF (PP.EQ.1) GOTO 100
      IC2=IW(IIP+1,3)
      KP(2) = IP(IC2, 1)
      KL(2) = KP(2) + IH(IC2,1) -1
      B2=B(IC2)
      IM(IC2,2)=0
      A12=A(KP(1))
      KP(1)=KP(1)+1
      B(IC1) =0 (IC1) *B1+ A12*B2
      8 (IC2) = A12+81+D (IC2) +82
 100 DO 120 LL=1,PP
      KPP=KP(LL)
      KLL=KL (LL)
      IC=IC1
      IF (LL.EQ. 2) IC=IC2
      IF (KPP.GT.KLL) GOTO 120
      00 110 K=KPP, KLL
      IR=IND2(K)
 110
      B(IR)=6(IR)-A(K)*B(IC)
 120
      CONTINUE
 130
      CONTINUE
      WRITE (6, 1000) KLL
 1000 FORMAT(1x,5H****,110)
      00 200 IPI=1, N
      IIP=N+1-IPI
      IR2=IW(IIP,3)
      PP=IW(IR2,2)
      BIR=0.
      KPP=IP(IR2.1)
      KLL=KPP+IH(IR2,1)-1
      IF (PP.EQ. 2) KPP=KPP+1
      IF (KPP.GT.KLL) GOTO 150
      00 149 K=KPP, KLL
      IC=IND2(K)
      BIR=BIR-A(K)+B(IC)
      IF (PP.EQ.1) 3(IR2)=8(IR2)/0(IR2)+8ER
 150
      IF (PP.EQ. 0) GOTO 160
      IF (PP.NE.2) GOTO 200
       A12=A(KPP-1)
```

IR3=IM(IIP+1,3)
B(IR2)=B(IR2)+B(IR2)+BIR
B(IR3)=B(IR3)+A12+BIR
GOTO 200
160 IR1=IM(IIP-1,3)
B(IR2)=B(IR2)+D(IR2)+BIR
B(IR1)=B(IR1)+A(IP(IR1,1))+BIR
200 CONTINUE
250 RETURN
END

```
SUBROUTINE COMPRE(A, IRN, IA, N, IH, IP, ROW)
 THIS SUBROUTINE IS IDENTICAL TO THE HARMELL SUBROUTINE LAGSED.
C
      DOUBLE PRECISION A(IA)
      DIMENSION
      INTEGER*4 IP(N)
      INTEGER
                IP(N)
      INTEGER+2 IRN(IA), IN(N)
      INTEGER
                IRN(IA), IH(N)
      LOGICAL ROW
      COMMON/INDEFI/FIL, NUEL, LROW, LGOL, NCP, NUGL
      NCP=NCP+1
      DO 5 J=1, N
C STORE LAST ELEMENT OF ENTRY IN IN(J). THEN OVERWRITE IT BY -J
      NZ=IH(J)
      IF (NZ.LE. 0) GOTO 5
      K=IP(J)+NZ-1
      IN(J)=IRN(K)
      IRN(K)=-J
   5 CONTINUE
C KN IS POSITION OF NEXT ENTRY IN COMPRESSED FILE.
      KN=0
      IPI=0
      KL=NUCL
      IF (ROW) KL=NUEL
C LOOP THROUGH OLD FILE SKIPPING ZERO ELEMENTS AND MOVING GENNINE
C ELEMENTS FORWARD. THE ENTRY NUMBER BECOMES KNOWN ONLY WHEN
C ITS END IS DETECTED BYPRESENCE OF A NEGATIVE INTEGER.
      DO 25 K=1, KL
      IF (IRN(K) .EQ. 8) GOTO 25
      KN=KN+1
      IF (ROW) A (KN) = A (K)
      IF (IRN(K).GE.O) GOTO 20
C END OF ENTRY. RESTORE IRN(K), SET POINTERS TO START OF ENTRY AND
C STORE GURRENT KN IN IPI READY FOR USE WHEN HEXT LAST ENTRY IS
C DETECTED.
      J=-IRN(K)
      IRN(K)=IW(J)
      IP(J)=IPI+1
      IW(J)=KN-IPI
      IPI=KN
      IRN(KN)=IRN(K)
      CONTINUE
      IF (ROW) GOTO 26
      NUCL=KN
      GOTO 27
      NUEL=KN
      RETURN
      END
```

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BLOCK DATA
COMMON/INDEFI/FIL, MUEL, LROW, LCOL, NCP, NUCL
INTEGER FIL
DATA FIL/6/
END

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